

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Second Quarter of Fiscal Year Ended Mar. 2021

(In million yen, %, the number of data)

| Item | | Current Quarter | | Prior Quarter | |
|--|---|---------------------------|-------------------------|---------------------------|-------------------------|
| High-Quality Liquid Assets (1) | | | | | |
| 1 | Total high-quality liquid assets (HQLA) | 62,838,419 | | 57,485,563 | |
| Cash Outflows (2) | | | | | |
| | | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE |
| 2 | Cash outflows related to unsecured retail funding | 48,861,324 | 3,794,395 | 47,368,715 | 3,741,754 |
| 3 | of which, Stable deposits | 15,632,964 | 468,988 | 14,252,303 | 427,569 |
| 4 | of which, Less stable deposits | 33,228,359 | 3,325,406 | 33,116,412 | 3,314,185 |
| 5 | Cash outflows related to unsecured wholesale funding | 79,496,359 | 42,867,538 | 81,275,146 | 43,309,765 |
| 6 | of which, Qualifying operational deposits | 0 | 0 | 0 | 0 |
| 7 | of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities | 72,939,147 | 36,310,326 | 75,387,339 | 37,421,958 |
| 8 | of which, Debt securities | 6,557,211 | 6,557,211 | 5,887,807 | 5,887,807 |
| 9 | Cash outflows related to secured funding, etc | | 880,448 | | 787,672 |
| 10 | Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities | 29,589,361 | 7,875,201 | 26,754,062 | 7,188,635 |
| 11 | of which, Cash outflows related to derivative transactions, etc. | 1,569,481 | 1,569,481 | 1,615,459 | 1,615,459 |
| 12 | of which, Cash outflows related to funding programs | 30,036 | 30,036 | 22,750 | 22,750 |
| 13 | of which, Cash outflows related to credit and liquidity facilities | 27,989,844 | 6,275,684 | 25,115,852 | 5,550,424 |
| 14 | Cash outflows related to contractual funding obligations, etc. | 3,578,028 | 526,767 | 4,399,168 | 689,626 |
| 15 | Cash outflows related to contingencies | 72,511,896 | 568,656 | 73,178,533 | 541,164 |
| 16 | Total cash outflows | | 56,513,009 | | 56,258,618 |
| Cash Inflows (3) | | | | | |
| | | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE |
| 17 | Cash inflows related to secured lending, etc. | 10,304,660 | 785,324 | 11,096,183 | 760,293 |
| 18 | Cash inflows related to collections of loans, etc | 12,048,591 | 8,453,996 | 10,971,417 | 7,741,565 |
| 19 | Other cash inflows | 6,102,554 | 1,096,343 | 6,386,101 | 1,344,523 |
| 20 | Total cash inflows | 28,455,806 | 10,335,664 | 28,453,703 | 9,846,381 |
| Consolidated liquidity coverage ratio (4) | | | | | |
| 21 | Total HQLA allowed to be included in the calculation | | 62,838,419 | | 57,485,563 |
| 22 | Net cash outflows | | 46,177,344 | | 46,412,236 |
| 23 | Consolidated liquidity coverage ratio (LCR) | | 136.0% | | 123.9% |
| 24 | The number of data used to calculate the average value | 61 | | 61 | |